

Power Cost Equalization Endowment Fund
Invested Assets under the Authority of the Commissioner of Revenue

	SSgA Managed Accounts								Total at Revenue
	AY70 Short Term Pool	AY73 Broad Market Fixed Income Pool	AY75 U.S. Treasury FI Pool	Russell 3000 CTF Domestic Equities	MSCI International Equity Pool	Russell 3000 Replicated Index Common Trust Fund	EAFE International Equity Pool	SOA International Equity Pool	
Cash and Cash Equivalents at 6/30/11	<u>\$ 18,304,474.36</u>								\$ 18,304,474.36
Other Investments at 6/30/11		\$ 107,207,264.87	\$ 10,295,534.17	\$ -	\$ -	\$ 177,311,202.28	\$ 7,793,464.42	\$ 43,617,433.31	<u>346,224,899.05</u>
Invested Assets with Revenue at 6/30/11									\$ 364,529,373.41
Interest and Dividends	67.09	7,193,299.35	(360.51)	3,281,788.80	1,209,889.24	-	-	2,024,175.24	13,708,859.21
Realized Gain (Loss)	-	6,087,609.34	6,055.84	11,326,564.67	-	0.01	-	356,793.49	17,777,023.35
Unrealized Gain (Loss)		4,308,826.15	(6,056.51)	26,806,510.84	(16,087,560.77)	(29,624,398.51)	1,149,699.68	(6,731,569.61)	(20,184,548.73)
Amortization		(353,444.82)	-	-	-	-	-	-	(353,444.82)
Contributions	400,003,973.73								400,003,973.73
Withdrawals/transfers out	(23,700,785.16)								(23,700,785.16)
Sales	42,938,834.09	(23,700,497.00)	(10,295,172.99)	-	-	-	(8,943,164.10)		-
Purchases	(437,541,442.09)	143,910,167.99	-	306,671,272.78	116,691,605.10	(147,686,803.78)	-	17,955,200.00	(0.00)
Cash and Cash Equivalents at 6/30/12	<u>\$ 5,122.02</u>								
Other Investments at 6/30/12		<u>\$ 244,653,225.88</u>	<u>\$ (0.00)</u>	<u>\$ 348,086,137.09</u>	<u>\$ 101,813,933.57</u>	<u>\$ -</u>	<u>\$ (0.00)</u>	<u>\$ 57,222,032.43</u>	
Invested Assets with Revenue at 6/30/12									<u>\$ 751,780,450.99</u>